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# MONTHLY VOLUME REPORT

OCTOBER 1986

Futures Industry Association, Inc • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

## VOLUME OF FUTURES CONTRACTS TRADED

Contact: Rose H. Hamed
(202)466-5460

| | OCTOBER 1985 | OCTOBER 1986 | JAN-OCT 1985 | JAN-OCT 1986 |
|---|---|---|---|---|
| Wheat (5,000 bu) | 191,890 | 164,119 | 1,821,829 | 1,856,377 |
| Corn (5,000 bu) | 519,329 | 620,634 | 5,234,237 | 5,131,197 |
| Oats (5,000 bu) | 11,405 | 9,437 | 81,207 | 100,717 |
| Soybeans (5,000 bu) | 672,813 | 653,208 | 5,973,293 | 5,276,922 |
| Soybean Oil | 270,034 | 324,762 | 3,087,508 | 2,661,962 |
| Soybean Meal | 287,502 | 292,340 | 2,803,048 | 2,604,928 |
| Silver (1,000 oz) | 70,966 | 24,756 | 896,806 | 439,709 |
| Gold (kilo) | 9,974 | 14,927 | 154,388 | 102,027 |
| GNMA Mrtges, CDR | 4,713 | 144 | 76,392 | 21,447 |
| Cash Settle GNMA | 0 | 10 | 0 | 7,351 |
| T-Bonds | 3,557,951 | 3,853,112 | 32,365,442 | 45,469,806 |
| T-Notes (6 1/2-10 yr) | 234,344 | 319,865 | 2,270,384 | 3,793,264 |
| Municipal Bond Index | 49,894 | 59,912 | 225,356 | 776,799 |
| Major Market Index | 100,536 | 0 | 2,048,646 | 36,292 |
| MMI Maxi | 56,526 | 132,012 | 189,045 | 1,507,418 |
| NASDAQ-100 | 46,028 | 0 | 46,028 | 3,743 |
| CHICAGO BOARD OF TRADE | 6,083,905 | 6,469,238 | 57,273,609 | 69,789,959 |
| Wheat (5,000 bu) | 60,970 | 54,356 | 635,185 | 651,572 |
| Value Line Index | 106,665 | 44,888 | 959,623 | 845,473 |
| Mini Value Line | 1,483 | 2,048 | 16,548 | 15,740 |
| KANSAS CITY BD. OF TRD. | 169,118 | 101,292 | 1,611,356 | 1,512,785 |
| Coffee "C" | 58,870 | 112,685 | 472,252 | 921,594 |
| Sugar #11 | 224,866 | 258,744 | 2,547,191 | 3,215,076 |
| Sugar #12 | 12,521 | 173 | 80,183 | 19,058 |
| Sugar #14 | 2,797 | 8,075 | 8,458 | 60,904 1/ |
| Cocoa (10 M tons) | 58,358 | 64,729 | 709,563 | 679,972 |
| CPI-W | 68 | 4 | 1,288 | 8,772 |
| COFFEE SUGAR & COCOA | 357,480 | 444,410 | 3,818,935 | 4,905,376 |

1/volume corrected by exchange for August 1986 - 3,968 contracts traded

| | OCTOBER 1985 | OCTOBER 1986 | JAN-OCT 1985 | JAN-OCT 1986 |
|---|---|---|---|---|
| Wheat (1,000 bu) | 17,372 | 23,057 | 292,934 | 306,509 |
| Corn (1,000 bu) | 20,898 | 34,644 | 381,458 | 348,409 |
| Oats (1,000 bu) | 157 | 95 | 1,539 | 1,388 |
| Soybeans (1,000 bu) | 71,219 | 70,633 | 687,853 | 617,651 |
| Soybean Meal New | | 205 | 0 | 1,865 |
| Soybean Meal Old | 510 | 46 | 9,731 | 3,193 |
| Live Cattle (20,000#) | 5,492 | 3,721 | 54,119 | 52,844 |
| Live Hogs (15,000#) | 5,170 | 6,046 | 64,318 | 70,740 |
| Silver (1,000 oz) | 138 | 7 | 4,088 | 649 |
| New York Silver | 3,250 | 307 | 52,601 | 8,444 |
| Gold (33.2 oz) | 0 | 0 | 76 | 0 |
| New York Gold | 1,268 | 2,080 | 28,237 | 17,603 |
| Platinum | 210 | 847 | 1,138 | 4,911 |
| Copper | 197 | 13 | 3,741 | 881 |
| Copper High Grade | | 57 | 0 | 1,700 |
| T-Bonds ($50,000) | 21,442 | 37,502 | 255,676 | 375,686 |
| T-Bills ($500,000) | 2,253 | 3,581 | 31,902 | 28,661 |
| British Pound | 1,260 | 893 | 18,405 | 15,486 |
| Swiss Franc | 7,776 | 8,616 | 96,915 | 86,241 |
| Deutschemark | 5,263 | 5,658 | 75,334 | 65,962 |
| Japanese Yen | 2,798 | 4,260 | 27,860 | 40,929 |
| Canadian Dollar | 190 | 153 | 2,977 | 5,212 |
| MIDAMERICA COMMODITY EX. | 166,863 | 202,441 | 2,090,902 | 2,054,964 |
| Live Hogs (30,000#) | 156,841 | 183,401 | 1,431,126 | 1,623,341 |
| Pork Bellies (fzn) | 99,291 | 87,712 | 1,280,375 | 921,692 |
| Live Cattle (40,000#) | 445,323 | 376,861 | 3,648,596 | 4,128,190 |
| Feeder Cattle | 40,773 | 28,593 | 400,296 | 377,271 |
| Lumber | 34,703 | 35,847 | 524,020 | 443,041 |
| Gold (100 oz) | 0 | 0 | 7 | 0 |
| T-Bills (90-day) | 159,945 | 114,196 | 2,134,086 | 1,603,744 |
| Domestic CD (90-day) | 1,122 | 2 | 79,483 | 3,040 |
| Eurodollar (3-month) | 694,349 | 1,046,694 | 7,494,364 | 9,213,834 |
| European Currency Unit | | 866 | 0 | 41,582 |
| British Pound | 170,914 | 177,196 | 2,387,003 | 2,406,124 |
| Canadian Dollar | 21,328 | 30,288 | 375,425 | 639,698 |
| Deutsche Mark | 505,476 | 497,959 | 5,603,925 | 5,658,023 |
| Japanese Yen | 300,962 | 340,641 | 1,893,940 | 3,445,457 |
| Mexican Peso | 1,084 | 0 | 11,289 | 0 |
| Swiss Franc | 424,331 | 417,385 | 4,109,821 | 4,178,681 |
| French Franc | 246 | 1 | 8,911 | 2,445 |
| S&P 500 Index | 1,352,252 | 1,457,688 | 12,317,987 | 16,413,713 |
| S&P 100 Index | 0 | 0 | 1,662 | 3,514 |
| S&P OTC 250 | 30,269 | 11 | 30,269 | 5,269 |
| CHICAGO MERCANTILE EX. | 4,439,209 | 4,795,341 | 43,732,585 | 51,108,659 |

| | OCTOBER 1985 | OCTOBER 1986 | JAN-OCT 1985 | JAN-OCT 1986 |
|---|---|---|---|---|
| Wheat (5,000 bu) | 23,096 | 23,043 | 255,082 | 246,064 |
| White Wheat (5,000 bu) | 311 | 37 | 3,212 | 606 |
| MINNEAPOLIS GRAIN EX. | 23,407 | 23,080 | 258,294 | 246,670 |
| Copper | 178,728 | 121,361 | 2,078,403 | 1,623,807 |
| Silver (5,000 oz) | 313,964 | 286,680 | 4,138,518 | 3,342,528 |
| Gold (100 oz) | 438,650 | 846,884 | 6,748,912 | 7,096,151 |
| Aluminum | 3,166 | 1,104 | 63,561 | 50,065 |
| COMMODITY EXCHANGE | 934,508 | 1,256,029 | 13,029,394 | 12,112,551 |
| Cotton #2 | 55,046 | 111,359 | 521,120 | 816,820 |
| Orange Jce, Fzn. Conc. | 16,320 | 17,513 | 130,375 | 177,046 |
| Propane | 1,047 | 1,414 | 10,753 | 10,214 |
| European Currency Unit | | 4,339 | 0 | 71,047 |
| Dollar Index | | 5,270 | 0 | 138,068 |
| NY COTTON & CITRUS | 72,413 | 139,895 | 662,248 | 1,213,195 |
| NYSE Composite Index | 226,989 | 227,379 | 2,375,339 | 2,678,232 |
| Cmdty Rsrch Bureau Index | | 5,375 | 0 | 42,300 |
| NEW YORK FUTURES EX. | 226,989 | 232,754 | 2,375,339 | 2,720,532 |
| Palladium | 8,932 | 10,565 | 108,491 | 124,746 |
| Platinum | 68,634 | 164,827 | 544,520 | 1,374,720 |
| Potatoes(Cash Settlement) | 1,639 | 2,435 | 15,502 | 13,373 |
| No. 2 Heating Oil, NY | 246,558 | 387,054 | 1,746,284 | 2,653,555 |
| Leaded Reg. Gasoline, NY | 66,622 | 1,806 | 573,160 | 829,733 |
| Unleaded Reg. Gas., NY | 15,808 | 104,884 | 116,447 | 257,011 |
| Crude Oil | 365,945 | 986,419 | 3,256,195 | 6,767,366 |
| NEW YORK MERCANTILE EX. | 774,138 | 1,657,990 | 6,360,599 | 12,020,504 |
| Rice, Rough Old | 0 | 0 | 9 | 0 |
| Rice, Rough New | | 731 | 0 | 1,918 |
| Cotton Short Staple | 28 | 0 | 1,734 | 3 |
| CHIC. RICE & COTTON EX. | 28 | 731 | 1,743 | 1,921 |
| TOTAL FUTURES | 13,248,058 | 15,323,201 | 131,215,004 | 157,687,116 |
| PERCENT CHANGE | + 15.66% | | + 20.17% | |

| TOTAL CONTRACTS | 1984 | 1983 | 1982 | 1981 |
|---|---|---|---|---|
| OCTOBER | 12,164,378 | 12,173,182 | 10,159,986 | 7,897,309 |
| JAN-OCT | 126,913,958 | 118,025,441 | 92,329,679 | 80,945,354 |

| COMMODITY GROUP | OCTOBER 1985 | OCTOBER 1986 | JAN-OCT 1985 | JAN-OCT 1986 |
|---|---|---|---|---|
| Ag Commodities | 3,330,841 | 3,533,394 | 32,633,333 | 32,889,202 |
| Interest Rate | 4,676,119 | 5,380,376 | 44,707,729 | 60,654,901 |
| Precious Metals | 915,986 | 1,351,880 | 12,677,782 | 12,511,488 |
| Equity Indices | 1,970,642 | 1,923,938 | 18,210,503 | 22,286,193 |
| Foreign Currency | 1,441,628 | 1,488,275 | 14,611,805 | 16,656,887 |
| NonPrecious Metal | 182,091 | 122,535 | 2,145,705 | 1,676,453 |
| Petroleum Product | 695,980 | 1,481,577 | 5,702,839 | 10,517,879 |
| Other | 34,771 | 41,226 | 525,308 | 494,113 |
| TOTAL | 13,248,058 | 15,323,201 | 131,215,004 | 157,687,116 |
| % | | | | |
| Ag Commodities | 25.14% | 23.06% | 24.87% | 20.86% |
| Interest Rate | 35.30% | 35.11% | 34.07% | 38.47% |
| Precious Metals | 6.91% | 8.82% | 9.66% | 7.93% |
| Equity Indices | 14.87% | 12.56% | 13.88% | 14.13% |
| Foreign Currency | 10.88% | 9.71% | 11.14% | 10.56% |
| Non-precious Meta | 1.37% | 0.80% | 1.64% | 1.06% |
| Petroleum Product | 5.25% | 9.67% | 4.35% | 6.67% |
| Other | 0.26% | 0.27% | 0.40% | 0.31% |
| TOTAL | 100.00% | 100.00% | 100.00% | 100.00% |

Changes of over 50,000 contracts from October 1985 to October 1986.

| | Amount of Increase |
|---|---|
| Crude Oil, NYMEX | 620,474 |
| Gold, COMEX | 408,234 |
| Eurodollar, CME | 352,345 |
| T-Bonds, CBT | 295,161 |
| No.2 Heating Oil,NYMEX | 140,496 |
| S&P 500, CME | 105,436 |
| Corn, CBT | 101,305 |
| Platinum, NYMEX | 96,193 |
| Unleaded Reg.Gas,NYMEX | 89,076 |
| T-Notes, CBT | 85,521 |
| MMI Maxi, CBT | 75,486 |
| Cotton #2, NYCE | 56,313 |
| Soybean Oil, CBT | 54,728 |
| Coffee, CSC | 53,815 |

| | Amount of Decrease |
|---|---|
| Major Market Index, CBT | 100,536 |
| Live Cattle, CME | 68,462 |
| Leaded Reg. Gas, NYMEX | 64,816 |
| Value Line Index, KCBOT | 61,777 |
| Copper, COMEX | 57,367 |